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1  -- CODING CONVENTIONS:
2  -- No global. Line length: 80 chars or less.
3  -- Parse settings from a help string (see top of file).
4  -- This code does no run anything. Rather it is a module to be loaded
5  -- and run by e.g. rlgo.lua)
6
7  -- VARIABLE NAME CONVENTIONS:
8  -- Leading_upper_case : class
9  -- i. : instance var
10 -- l, s : reference to a library function
11 -- prefix _ : some internal function, variable.
12
13 -- TYPE HINT CONVENTIONS (where practical, on function arguments):
14 -- t = table
15 -- prefix s=string
16 -- prefix n=num
17 -- prefix is=boolean
18 -- class names in lower case denote vars of that class
19 -- suffix a denotes table of things
20 local l = require"lib"
21 local the = l.settings[[
22
23 RL.LUA : stings
24 (c)2022 Tim Menzies <tim@ieee.org> BSD (2clause).
25
26 USAGE:
27 lua rlgo.lua [ -bFghksS [ARG] ]
28
29 OPTIONS:
30 -b --bins discretization control = 8
31 -F --Far in "far", how far to seek = .95
32 -f --file data file = ../../data/auto93.csv
33 -g --go start-up action = pass
34 -h --help show help = false
35 -k --keep keep only these nums = 512
36 -M --Min stop at m = 10
37 -p --p distance coefficient = 2
38 -s --seed random number see = 10019
39 -S --Some in "far", how many to search = 10000
40 ]]
41
42 local RL = {About={}, Data={}, Row={}, Col={}, Xy={}, the=the}
43 local About= RL.About -- factory for making columns
44 local Data = RL.Data -- store rows, and their column summaries
45 local Row = RL.Row -- stores one row.
46 local Col = RL.Col -- summarize 1 column. Has 2 roles-- NOMinal,RATIO for syms,nums
47 local Xy = RL.Xy -- summarize two columns from the same rows
48 local Xys = RL.Xys -- Manger for sets of "Xy"s.
49
50 -- I considered splitting Col into two (one for NOMinals and one for
51 -- RATIOs). But as shown in Col (below), one of those two cases can usually be
52 -- handled as a one-liner. So the benefits of that reorg is not large.
53
54 -- To save memory, Rows are created by the first Data
55 -- that sees a record, then shared across every other clone of the datav. Rows
56 -- hold a pointer to its creator Data object. Hence, that first data Data can be
57 -- used to store information about the entire data spaces (e.g. the max and min
58 -- possible values for each columns). This makes certain functions easier like,
59 -- say, distance).
60
61 -- ABOUT
62
63 -- Factory for making columns.
64 function About.new(sNames)
65 return About._cols((sNames=sNames, all={}, x={}, y={}, klass=nil),sNames) end
66
67 -- How to recognize different column types
68 local _is={
69 nom = "^[a-z]", -- ratio cols start with uppercase
70 goal = "^[a-z]$", -- !klass, (t,)=maximize,minimize
71 klass = "^[a-z]", -- klass if "*"
72 skip = "^[a-z]", -- skip if "*"
73 less = "^[a-z]" -- minimize if "-"
74
75 -- Turn a list of column names into Col objects. If the new col is independent
76 -- or dependent or a goal attribute then remember that in i.x or i.y or i.klass.
77 function About._cols(l,sNames)
78 for at,name in pairs(sNames) do
79 local col = l.push(i.all, Col.new(name,at))
80 if not name:find(_is.skip) then
81 l.push(name:find(_is.goal) and i.y or i.x, col)
82 if name:find(_is.klass) then i.klass=col end end end
83 return i end
84
85 -- Update, only the non-skipped cols (i.e. those found in i.x and j.x.
86 function About.add(i,t)
87 local row = t.cells and t or Row.new(i, t)
88 for _,cols in pairs(i.x,i.y) do
89 for _,col in pairs(cols) do
90 Col.add(col, row.cells[col.at]) end end
91 return row end
92
93 -- ROW
94
95 -- Hold one record
96 function Row.new(about,t) return {about=about,cells=t,cooked=l.map(t,l.same)} end
97
98 -- Everything in rows, sorted by distance to i.
99 function Row.around(i,rows)
100 local fun = function(j) return {row=j, d=Row.dist(i,j)} end
101 return l.sort(l.map(rows, fun), l.lt"d") end
102
103 -- Recommend sorting i before j (since i is better).
104 function Row.better(i,j)
105 i.evald,j.evald= true,true
106 local s1,s2,d,n,x,y=0,0,0,0
107 local ys,e = i.about.y,math.exp(1)
108 for _,col in pairs(ys) do
109 x,y= i.cells[col.at], j.cells[col.at]
110 x,y= Col.norm(col,x), Col.norm(col,y)
111 s1 = s1 - e*(col.w * (x-y)/#ys)
112 s2 = s2 - e*(col.w * (y-x)/#ys)
113 end
114 return s1/#ys < s2/#ys end
115
116 -- Distance
117 function Row.dist(i,j)
118 local d,n,x,y,dist=0,0
119 local cols = cols or i._about.x
120 for _,col in pairs(cols) do
121 x,y = i.cells[col.at], j.cells[col.at]
122 d = d + col.infoGainCol.dist(col,x,y)^the.p
123 n = n + col.infoGain end
124 return (d/n)^(1/the.p) end

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125
126 -- COL
127
128 -- Summarize one column.
129 function Col.new(txt,at)
130 txt = txt or ""
131 return {n = 0, -- how many items seen?
132 at = at or 0, -- position of column
133 txt = txt, -- column header
134 isNom=txt:find(_is.nom),
135 w = txt:find(_is.less) and -1 or 1,
136 infoGain =1,
137 ok = true, -- false if some update needed
138 _has = {}} end
139
140 -- Create columns with particular roles.
141 function Col.ratio(i,...) local isCol.new(...); i.isNom=false; return i end
142 function Col.nom(...,i) local i=Col.new(...); i.isNom=true; return i end
143
144 -- Update. Optically, repeat n times.
145 function Col.add(i,x, n)
146 if x ~= "" then
147 n = n or 1
148 i.n = i.n + n
149 if i.isNom then i._has[x] = n + (i._has[x] or 0) else
150 for _ = 1,n do
151 local pos
152 if i._has < the.keep then pos= 1 + (#i._has)
153 elseif l.rand() < the.keep/i.n then pos=l.rand(#i._has) end
154 if pos then
155 i.ok=false -- kept items are no longer sorted
156 i._has[pos]=x end end end end
157
158 -- Distance. If missing values, assume max distance.
159 function Col.dist(i,x,y)
160 if x==" " and y==" " then return 1 end
161 if i.isNom then return x==y and 0 or 1 else
162 if x==" " then y = Col.norm(i,y); x=y<.5 and 1 or 0
163 elseif y==" " then x = Col.norm(i,x); y=x<.5 and 1 or 0
164 else x,y = Col.norm(i,x), Col.norm(i,y) end
165 return math.abs(x-y) end end
166
167 -- Diversity: divergence from central tendency (sd,entropy for NOM,RATIO).
168 function Col.div(i)
169 local t = Col.has(i)
170 if not i.isNom then return (l.per(t,.9) - l.per(t,.1))/2.58 else
171 local e=0
172 for _,v in pairs(t) do if v>0 then e+=v/i.n*math.log(v/i.n,2) end end
173 return e end end
174
175 -- Sorted contents
176 function Col.has(i)
177 if not i.isNom and not i.ok then table.sort(i._has); i.ok=true end
178 return i._has end
179
180 -- Central tendency (mode,median for NOMs,RATIOs)
181 function Col.mid(i)
182 if not i.isNom then return l.per(Col.has(i),.5) else
183 local mode,most=nil,1
184 for k,v in pairs(i._has) do if v>most then mode,most=k,v end end
185 return mode end end
186
187 -- Return num, scaled to 0..1 for lo..hi
188 function Col.norm(i,x)
189 if i.isNom then return x else
190 local has= Col.has(i)
191 local lo,hi = has[1], has[#has]
192 return hi - lo < 1E-9 and 0 or (x-lo)/(hi-lo) end end
193
194 -- Map x to a small range of values. For NOMs, x maps to itself.
195 function Col.discretize(i,x)
196 if i.isNom then return x else
197 local has = Col.has(i)
198 local lo,hi = has[1], has[#has]
199 local b = (hi - lo)/the.bins
200 return hi=lo and i or math.floor(x/b+.5)*b end end

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201
202 -- DATA
203
204 -- Holds n records
205 function Data.new(t) return {rows={}, about=About.new(t) } end
206
207 -- Update
208 function Data.add(i,t) l.push(i.rows, About.add(i.about,t)) end
209
210 -- Sort rows, then pretend you didn't
211 function Data.cheat(i)
212 for j,row in pairs(l.sort(i.rows, Row.better)) do
213 row.rank = l.rand(100*j/#i.rows)
214 row.evald=false end
215 i.rows = l.shuffle(i.rows) end
216
217 -- Replicate structure
218 function Data.clone(i, t)
219 local out = Data.new(i.about.names)
220 for _,row in pairs(t or {}) do Data.add(out,row) end
221 return out end
222
223 -- Discretize all row values (writing those vvalues to "cooked").
224 function Data.discretize(i)
225 for _,row in pairs(i.rows) do
226 for _,col in pairs(i.about.x) do
227 local x = row.cells[col.at]
228 if x==" " then
229 row.cooked[col.at] = Col.discretize(col,x) end end end end
230
231 -- Diversity
232 function Data.div(i) return l.map(i.about.y, Col.div) end
233
234 -- infoGain(i)
235 function Data.infoGain(i)
236 for n,rows in pairs(Data.leaves(i,3)) do
237 for _,row in pairs(rows) do
238 row.label= n end end
239 for _,col in pairs(i.about.x) do
240 col.infoGain = Xys.infoGain(Xys.bins(i.rows, col)) end end
241
242 -- Recursively bi-cluster one Data into sub-Datas.
243 function Data.leaves(i,depth)
244 local stop = the.Min
245 local leaves = {}
246 local function worker(rows, depth, rowAbove)
247 if depth <= 0 or #rows < 2*stop
248 then l.push(leaves, rows)
249 else local A,B,As,Bs = Data.half(i,rows,rowAbove)
250 worker(As, depth-1, A)
251 worker(Bs, depth-1, B) end end
252 worker(i.rows, depth or 10)
253 return leaves end
254
255 -- Split data according to distance to two distant points A,B
256 -- To dodge outliers, don't search all the way to edge (see the.Far).
257 -- To speed things up:
258 -- - try to reuse a distant point from above (see rowAbove).
259 -- - only look at some of the rows (see the.Some).
260 -- - find distant points in linear time via
261 -- A=far(any()) and B=far(A).
262 function Data.half(i, rows, rowAbove, c)
263 local some= l.many(rows, the.Some)
264 local function far(row)
265 return l.per(Row.around(row,some), the.Far).row end
266 local As,Bs = {},{}
267 local As=rowAbove or far(l.any(some))
268 local B= far(A)
269 local c= Row.dist(A,B)
270 local function project(row)
271 local a,b = Row.dist(row,A), Row.dist(row,B)
272 return (row=row, x=(a^2 + c^2 - b^2)/(2*c)) end
273 for n,rowx in pairs(l.sort(l.map(rows, project),l.lt"x")) do
274 l.push(n < #rows/2 and As or Bs, rowx.row) end
275 return A,B,As,Bs,c end
276
277 -- Load from file
278 function Data.load(sFilename, data)
279 l.csv(sFilename, function(row)
280 if data then Data.add(data,row) else data=Data.new(row) end end)
281 return data end
282
283 -- Central tendency
284 function Data.mid(i)
285 local t={}
286 for _,col in pairs(i.about.y) do t.n=#i.rows; t[col.txt] = Col.mid(col) end
287 return t end
288
289 -- Return final best and first worst
290 function Data.best(i, rows, rowAbove,stop,worst)
291 stop = stop or the.Min
292 rows = rows or i.rows
293 if #rows <= stop
294 then return rows,worst
295 else local A,B,As,Bs,c = Data.half(i, rows, rowAbove)
296 if Row.better(A,B)
297 then return Data.best(i,As,A,stop,worst or Bs)
298 else return Data.best(i,Bs,B,stop,worst or As) end end end

```

```

301 --
302 --
303 --
304 function Xy.new(str,at,num1,num2,nom)
305     return
306         {txt = str,
307           at = at,
308           xlo = num1,
309           xhi = num2 or num1,
310           y = nom or Col.nom(str,at)} end
311
312 function Xy.add(i,x,y)
313     i.xlo = math.min(x, i.xlo)
314     i.xhi = math.max(x, i.xhi)
315     Col.add(i.y, y) end
316
317 function Xy.show(i)
318     local x,lo,hi = i.txt, i.xlo, i.xhi
319     if lo == hi then return 1.fmt("%s=%s", x, lo)
320     elseif hi == 1.big then return 1.fmt("%s> %s", x, lo)
321     elseif lo == -1.big then return 1.fmt("%s<= %s", x, hi)
322     else return 1.fmt("%s< %s<= %s", lo,x,hi) end end
323
324 -- Xys is a set of class methods that handle lists of "Xy"s.
325 function Xys.bins(rows,col)
326     local n,xys = 0,{}
327     for _,row in pairs(rows) do
328         local x = row.cells[col.at]
329         if x==" " then
330             n = n+1
331             local bin = Col.discretize(col,x)
332             local xy = xys[bin] or Xy.new(col.txt,col.at, x)
333             Xy.add(xy, x, row.label)
334             xys[bin] = xy end end
335     local tmp={}
336     for n,xy in pairs(xys) do 1.push(tmp,xy) end
337     xys = 1.sort(tmp, 1.lt"do")
338     return col.isNom and xys or Xys._merges(xys,n^.5) end
339
340 function Xys.infoGain(xys)
341     local n,out,all=0,0,Col.nom()
342     for _,xy in pairs(xys) do
343         for x,n in pairs(xy.y._has) do Col.add(all,x,n) end
344         n = n + xy.y.n end
345     for _,xy in pairs(xys) do out = out + xy.y.n/n * Col.div(xy.y) end
346     return Col.div(all) - out end
347
348 -- While adjacent things can be merged, keep merging.
349 -- Then make sure the bins to cover &pm; &infin;.
350 function Xys._merges(xys0,nMin)
351     local n,xysl = 1,{}
352     while n <= #xys0 do
353         local xymerged = n<#xys0 and Xys._merged(xys0[n],xys0[n+1],nMin)
354         xyysl[#xyysl+1] = xymerged or xys0[n]
355         n = n + (xymerged and 2 or 1) -- if merged, skip next bin
356     end
357     if #xyysl < #xys0
358     then return Xys._merges(xyysl,nMin)
359     else xyysl[1].xlo = -1.big
360         for n=2,#xyysl do xyysl[n].xlo = xyysl[n-1].xhi end
361         xyysl[#xyysl].xhi = 1.big
362         return xyysl end end
363
364 -- Merge two bins if they are too small or too complex.
365 -- E.g. if each bin only has "rest" values, then combine them.
366 -- Returns nil otherwise (which is used to signal "no merge possible").
367 function Xys._merged(xy1,xy2,nMin)
368     local i,j= xy1.y, xy2.y
369     local k = Col.nom(i.txt, i.at)
370     for x,n in pairs(i._has) do Col.add(k,x,n) end
371     for x,n in pairs(j._has) do Col.add(k,x,n) end
372     local tooSmall = i.n < nMin or j.n < nMin
373     local tooComplex = Col.div(k) <= (i.n*Col.div(i) + j.n*Col.div(j))/k.n
374     if tooSmall or tooComplex then
375         return Xy.new(xy1.txt,xy1.at, xy1.xlo, xy2.xhi, k) end end
376
377 -----
378
379 return RL

```